

Call for applications:

Postdoctoral Research Fellowship for the PDR (FNRS)

Risk Management and Pricing in Finance and Insurance

ULB-UCL

Starting Date: October 1, 2017 or on a date to be discussed with the candidate (but preferable as soon as possible).

Duration: 1 year (until September 30, 2018).

Application Deadline: August 15, 2017.

The Université libre de Bruxelles and the Université catholique de Louvain invite applications for a post-doctoral fellowship.

This postdoctoral research position will start on October 1, 2017 (or on a date to be discussed with the candidates). This position will be for one year in the Institut de Statistique, Biostatistique et Sciences Actuarielles of the Université catholique de Louvain until September 30, 2018.

The position is funded by the FNRS Cross-University PDR (Projet de Recherche) on "Risk Management and Pricing in Finance and Insurance". Examples of research topics included in this project are: interest rate modelling, valuation and risk management in finance and insurance.

Candidates for the PDR Postdoctoral Fellowship should hold a PhD in mathematics, statistics, actuarial sciences or a closely related subject on the date of the start of the contract and are expected to have proven research ability in actuarial sciences, with in particular a research interest in risk management, risk measurement, interest rates structures and quantitative finance. Candidates should have a demonstrated record of research achievements, as evidenced by journal publications and conference presentations.

Candidates should have demonstrable excellent written and verbal communication skills (in English), with the ability to give effective presentations and contribute significantly to the research activities of the Actuarial Sciences Units of the ULB and UCL.

Candidates should apply by email before August 15, 2017 to Griselda.Deelstra@ulb.ac.be and pierre.devolder@uclouvain.be with a CV, a list of publications and a research plan.

Further information contacts:

Professor Griselda Deelstra at Griselda.Deelstra@ulb.ac.be,

Professor Pierre Devolder at pierre.devolder@uclouvain.be.

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